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June 13, 2007

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Your Reference: 7,171,385
Our Reference: 11483-80

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Attention: Certificate of Correction Branch

Dear Sirs:

Certificate
JUN 25 2007
of Correction

Re: United States Patent No. 7,171,385
For: SYSTEM AND METHOD FOR TRADING OFF
PUT AND CALL VALUES OF A PORTFOLIO
Date of Patent: January 30, 2007
Patentee: Algorithmics International Corp.

Please correct the following entries on the Certificate of Correction dated May 22, 2007. These entries in the Certificate of Correction as issued contained typographical errors that were introduced by the Patent Office.

In Column 12, line 4 replace: " q_i, q_i " with $--q_i, q_i--$

In Column 16, line 46 replace: " $\mu_{=L} / \alpha_U \leq 0$ " with $--\mu, \omega_L, \omega_U \geq 0--$

In Column 17, line 55 replace: " $E_p(V_{(j)}) = \sum_{i=1}^s (M_{ji} - q_i r_j) \rho_j$ " with $--E_p(V_{(i)}) \sum_{j=1}^s (M_{ji} - q_i r_j) \rho_j--$

In Column 19, line 39 replace: "replace $M_{(i)}$ " with $--M_{(i)}--$

In Column 22, line 15 replace: "maximize $(x, u, d) p^T u$ " with $--\text{maximize}_{(x, u, d)} p^T u--$

In Claim 13, line 51 replace: "maximize $(x, u, d) p^T d$ " with $--\text{minimize}_{(x, u, d)} p^T d--$

We look forward to receiving confirmation that these corrections have been made of record.

Yours truly,

Kendrick Lo Reg'n No. 54,948
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